

sizes for the month; dividing the net performance by the arithmetic mean of the account sizes for each trading day during the period; and taking the number of days funds

were available for trading divided by the total number of days in the period.

[68 FR 47236, Aug. 8, 2003; 68 FR 53430, Sept. 10, 2003]

#### APPENDIX C TO PART 4—FORM CTA-PR

#### TEMPLATE: DO NOT SEND TO NFA

#### COMMODITY FUTURES TRADING COMMISSION

CFTC Form CTA-PR  
OMB No.: 3038-XXXX

#### ANNUAL PROGRAM REPORT FOR COMMODITY TRADING ADVISORS

#### Instructions for Using the Form CTA-PR Template

**READ THESE INSTRUCTIONS CAREFULLY BEFORE COMPLETING OR REVIEWING THE REPORTING FORM.**

**This document is not a reporting form. Do not send this document to NFA. It is a template that you may use to assist in filing the electronic reporting form with the NFA at: <http://www.nfa.futures.org>.**

You may fill out the template online and save and/or print it when you are finished or you can download the template and/or print it and fill it out later.

#### DEFINED TERMS

Words that are underlined in this form are defined terms and have the meanings contained in the Definitions of Terms section.

#### GENERAL

##### Read the Instructions and Questions Carefully

Please read the instructions and the questions in this Form CTA-PR carefully. A question that is answered incorrectly because it was misread or misinterpreted can severely impact your ability to operate as a CTA.

In this Form CTA-PR, "you" means the CTA.

##### Call CFTC with Questions

If there is any question about whether particular information must be provided or about the manner in which particular information must be provided, contact the CFTC for clarification.

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**COMMODITY FUTURES TRADING COMMISSION****ANNUAL PROGRAM REPORT FOR COMMODITY TRADING ADVISORS****Instructions for Using the Form CTA-PR Template****REPORTING INSTRUCTIONS**

**1. All CTAs Are Required to Complete and File the Form CTA-PR Annually.**

**2. The Form CTA-PR Must Be Filed Electronically with NFA**

All CTAs must file their Forms CTA-PR electronically using NFA's EasyFile System. NFA's EasyFile System can be accessed through NFA's website at [www.nfa.futures.org](http://www.nfa.futures.org). You will use the same logon and password for filing your Form CTA-PR as you would for any other EasyFile filings. Questions regarding your NFA ID# or your use of NFA's EasyFile system should be directed to the NFA. The NFA's contact information is available on its website.

**3. All Figures Reported in U.S. Dollars**

All questions asking for amounts or investments must be reported in U.S. dollars. Any amounts converted to U.S. dollars must use the conversion rate in effect on the Reporting Date.

**4. Use of U.S. GAAP**

All financial information in this Report must be presented and computed in accordance with Generally Accepted Accounting Principles consistently applied.

**5. Oath and Affirmation**

This Form CTA-PR will not be accepted unless it is complete and contains an oath or affirmation that, to the best of the knowledge and belief of the individual making the oath or affirmation, the information contained in the document is accurate and complete; provided however, that it shall be unlawful for the individual to make such oath or affirmation if the individual knows or should know that any of the information in this Form CTA-PR is not accurate and complete.

## TEMPLATE: DO NOT SEND TO NFA

## COMMODITY FUTURES TRADING COMMISSION

## ANNUAL PROGRAM REPORT FOR COMMODITY TRADING ADVISORS

## Definitions of Terms for the Form CTA-PR Template

## DEFINITIONS OF TERMS

**Commodity Futures Trading Commission or CFTC:** The term "Commodity Futures Trading Commission" or "CFTC" refers to the United States Commodity Futures Trading Commission.

**Commodity Pool or Pool:** The term "Commodity Pool" or "Pool" has the same meaning as "commodity pool" as defined in section 1a(10) of the Commodity Exchange Act.

**Commodity Trading Advisor:** The term "commodity trading advisor" or "CTA" has the same meaning as "commodity trading adviser" as defined in section 1a(12) of the Commodity Exchange Act.

**Direct:** The term "Direct" as used in the context of trading commodity interest accounts, has the same meaning as "direct" as defined in CFTC Rule 4.10(f).

**Form CTA-PR:** The term "Form CTA-PR" refers to this Form CTA-PR.

**GAAP:** The term "Generally Accepted Accounting Principles" refers to U.S. GAAP.

**National Futures Association or NFA:** The term "National Futures Association" or "NFA" refers to the National Futures Association, a registered futures association under Section 17 of the Commodity Exchange Act.

**Reporting Date:** The term "Reporting Date" means the last calendar day of the calendar year for which this Form CTA-PR is required to be completed and filed.

**Trading Program:** The term "Trading Program" has the same meaning as "trading program" as defined in CFTC Rule 4.10(g).

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## COMMODITY FUTURES TRADING COMMISSION

## ANNUAL PROGRAM REPORT FOR COMMODITY TRADING ADVISORS

## Form CTA-PR Template

## INFORMATION ABOUT THE CTA

## 1. CTA INFORMATION

Provide the following general information concerning the CTA:

- a. CTA's Name:
- b. CTA's NFA ID#:
- c. Person to contact concerning this Form CTA-PR:
- d. Total number of Trading Programs offered by the CTA:
- e. Total number of Trading Programs offered by the CTA under which the CTA Directs Pool assets:

## 2. POOL ASSETS DIRECTED BY THE CTA

Provide the following information concerning the amount of assets Directed by the CTA:

- a. Total assets Directed by CTA:
- b. Total Pool assets Directed by CTA:
- c. Name(s) of Pools advised by the CTA:
- d. Name of the reporting CPO for each Pool identified in 2.c. above:

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## COMMODITY FUTURES TRADING COMMISSION

## ANNUAL PROGRAM REPORT FOR COMMODITY TRADING ADVISORS

## Form CTA-PR Template · Oath

## OATH

BY FILING THIS Form CTA-PR, THE UNDERSIGNED AGREES THAT THE ANSWERS AND INFORMATION PROVIDED HEREIN are complete and accurate, and are not misleading in any material respect to the best of the undersigned's knowledge and belief. Furthermore, by filing this Form CTA-PR, the undersigned agrees that he or she knows that it is unlawful to sign this Form CTA-PR if he or she knows or should know that any of the answers and information provided herein is not accurate and complete.

Name of the individual signing this Form CTA-PR on behalf of the CTA:

Capacity in which the above is signing on behalf of the CTA:

## PART 5—OFF-EXCHANGE FOREIGN CURRENCY TRANSACTIONS

SOURCE: 75 FR 55432, Sept. 10, 2010, unless otherwise noted.

### Sec.

- 5.1 Definitions.
- 5.2 Prohibited transactions.
- 5.3 Registration of persons engaged in retail forex transactions.
- 5.4 Applicability of part 4 of this chapter to commodity pool operators and commodity trading advisors.
- 5.5 Distribution of “Risk Disclosure Statement” by retail foreign exchange dealers, futures commission merchants and introducing brokers regarding retail forex transactions.
- 5.6 Maintenance of minimum financial requirements by retail foreign exchange dealers and futures commission merchants offering or engaging in retail forex transactions.
- 5.7 Minimum financial requirements for retail foreign exchange dealers and futures commission merchants offering or engaging in retail forex transactions.
- 5.8 Aggregate retail forex assets.
- 5.9 Security deposits for retail forex transactions.
- 5.10 Risk assessment recordkeeping requirements for retail foreign exchange dealers.
- 5.11 Risk assessment reporting requirements for retail foreign exchange dealers.
- 5.12 Financial reports of retail foreign exchange dealers.
- 5.13 Reporting to customers of retail foreign exchange dealers and futures commission merchants; monthly and confirmation statements.
- 5.14 Records to be kept by retail foreign exchange dealers and futures commission merchants.
- 5.15 Unlawful representations.
- 5.16 Prohibition of guarantees against loss.
- 5.17 Authorization to trade.
- 5.18 Trading and operational standards.
- 5.19 Pending legal proceedings.
- 5.20 Special calls for account and transaction information.
- 5.21 Supervision.
- 5.22 Registered futures association membership.
- 5.23 Notice of bulk transfers and bulk liquidations.
- 5.24 Applicability of other parts of this chapter.
- 5.25 Applicability of the Act.

AUTHORITY: 7 U.S.C. 1a, 2, 6, 6a, 6b, 6c, 6d, 6e, 6f, 6g, 6h, 6i, 6k, 6m, 6n, 6o, 8, 9, 9a, 12, 12a, 13b, 13c, 16a, 18, 19, 21, and 23, as amended by Title VII of the Dodd-Frank Wall Street Reform and Consumer Protection Act, Pub. L. No. 111–203, 124 Stat. 1376 (Jul. 21, 2010).

### § 5.1 Definitions.

(a) *Affiliated person of a futures commission merchant* means a person described in section 2(c)(2)(B)(i)(II)(cc)(BB) of the Act;

(b) *Aggregate retail forex assets* means an amount of liquid assets held in accordance with § 5.8 of this part;

(c) *Associated person of an affiliated person of a futures commission merchant* means any natural person associated with an affiliated person of a futures commission merchant as a partner, officer or employee (or any natural person occupying a similar status or performing similar functions), in any capacity which involves:

(1) The solicitation or acceptance of retail forex customers’ orders (other than in a clerical capacity); or

(2) The supervision of any person or persons so engaged;

(d)(1) *Commodity pool operator*, for purposes of this part, means any person who operates or solicits funds, securities, or property for a pooled investment vehicle that is not an eligible contract participant as defined in section 1a(18) of the Act, and that engages in retail forex transactions;

(2) *Associated person of a commodity pool operator*, for purposes of this part, means any natural person associated with a commodity pool operator as defined in paragraph (d)(1) of this section as a partner, officer, employee, consultant or agent (or any natural person occupying a similar status or performing similar functions), in any capacity which involves:

(i) The solicitation of funds, securities, or property for a participation in a pooled investment vehicle; or

(ii) The supervision of any person or persons so engaged;

(e)(1) *Commodity trading advisor*, for purposes of this part, means any person who exercises discretionary trading authority or obtains written authorization to exercise discretionary trading authority over any account for or on behalf of any person that is not an eligible contract participant as defined in section 1a(18) of the Act, in connection with retail forex transactions;